Darius NIK NEJAD

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EDUCATION

PhD in Finance 2021 - 2027
École Polytechnique Fédérale de Lausanne (EPFL) & Swiss Finance Institute (SFI)
Advisors: Julien Hugonnier & Pierre Collin-Dufresne

Visiting Graduate Researcher 2025 - 2026
University of California, Los Angeles (UCLA)
Host: Stavros Panageas

Master of Financial Engineering 2019 - 2021
École Polytechnique Fédérale de Lausanne (EPFL)
GPA: 5.74/6 · BCV Award for Academic Excellence

Bachelor of Science in Physics 2016 - 2019
École Polytechnique Fédérale de Lausanne (EPFL)
GPA: 5.2/6

Third Year Exchange Program 2018 - 2019
Imperial College London

RESEARCH

Job Market Paper

- Dynamic Capital Structure and Debt Market Equilibrium, 2026.

Working Papers

- Heterogeneous Beliefs Recovery (with Julien Hugonnier), 2025.
  *Revise and Resubmit at **The Review of Financial Studies**.*
- OTC Markets with Private Valuations (with Julien Hugonnier), 2026.

Work in Progress

- First-Price Auctions with Non-Monotone Payoffs: An Explicit Solution (with Julien Hugonnier), 2026.

TEACHING ACTIVITIES

Teaching Assistant (EPFL)

- Derivatives 2024, 2025, 2026, 2027

- Data Driven Business Analytics 2023
- Advanced Derivatives 2022
- Probability and Statistics 2019, 2020
- Advanced Physics I 2019

SEMINARS & CONFERENCES

2026

Brown Bag Seminar (EPFL/UNIL) · Rising Scholar Conference in Finance (Zurich) · SFI PhD Workshop (Zurich) · 10th HEC Paris Finance PhD Workshop in Memory of Denis Gromb (Paris) · Workshop on Decentralized Financial Markets (Bristol) · SFI Research Days (Gerzensee) · Summer FTG Conference (Fontainebleau) · LEMMA Workshop on Money, Banking and Finance (Paris) · PhD Seminar (EPFL/UNIL)

2025

PhD Talk (UCLA) · Macrofinance Lunch (UCLA) · 8th Dauphine Finance PhD Workshop (Paris) · SFI Research Days (Gerzensee) · PhD Seminar (EPFL/UNIL)

2024

PhD Seminar (University of St. Gallen) · Brown Bag Seminar (EPFL/UNIL) · SFI PhD Workshop (Zurich) · SFI Research Days (Gerzensee) · PhD Seminar (EPFL/UNIL)

2023

Brown Bag Seminar (University of Geneva) · PhD Seminar (EPFL/UNIL)

PROFESSIONAL EXPERIENCE

Quantitative Analyst Mar 2021 - Sept 2021
Dominicé & Co - Asset Management, Geneva, Switzerland
Statistics and data science applied to finance.

Secretary June 2018 - Aug 2018
Finconcept Service & Crédit Privé SARL, Geneva, Switzerland
Helping with desk tasks.

ADDITIONAL INFORMATION

Research Interests	Finance Theory · Asset Pricing · Market Microstructure · Corporate Finance
Languages	English (Fluent) · French (Native)
Programming	Python · MATLAB · Mathematica · C++ · SQL
Other Interests	Football · Video Games · Fitness · Skiing